Docket Number (Optional) **Application Number** 09/866,936 Kalotay-1 INFORMATION BISCOSURE CITATION Applicant(s) Deane Yang et al. Use several sheem ecessary) Filing Date Group Art Unit MAR 2 5 2002 2164 May 29, 2001 **U.S. PATENT DOCUMENTS** DOCUMENT NUMBER FILING DATE KKAMINER SUBCLASS DATE NAME CLASS INITIAL IF APPR PRIATE COPY OF PAPERS ORIGINALLY FLED MAR 2 9 2002 Technology Center 210d FOREIGN PATENT DOCUMENTS Translation REF DOCUMENT NUMBER DATE COUNTRY CLASS SUBCLASS YES OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.) "Testing Hedge Effectiveness for FAS 133: The Volatility Reduction Measure" by Andrew Kalotay and Leslie Abreo, Journal of Applied Corporate Finance (Winter 2001). "FAS 133: Hedge Effectiveness Testing" by Andrew Kalotay and Leslie Abreo, Reuters Risk Review, (3rd and 4th Quarters 2000, Issue #3, Volume #2) 'Effectiveness Using Statisitics: Take 4" by Nilly Essaides, International Treasurer (May 21, 2001) "Earning Impact of Derivatives Under Hedge Accounting" by Andrew Kalotay and Leslie Abreo, FAS 133 and the New Derivatives Accounting Landscape **EXAMINER** DATE CONSIDERED EXAMINER: Initial if citation considered, whether or not citation is in conformance with MPEP Section 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

F rm PTO-A820 (also 1 rm PTO-1449)

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	Presentation to Professional Associations: "FAS 133 Hedge Effectiveness Testing: The Volatility Reduction Measure (VRM)" Sixth Annual Fixed Income Summit (Palm Beach, Florida, December 14, 2000)									
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"The Volatility Reduction Measure" by Andrew Kalotay, March 2001, Derivatives Strategy, Columns										
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